

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

PATENT APPLICATION

Applicant : George C. Crane
Application No. : 09/736,070 Confirmation No. : 7720
Filed : December 13, 2000
For : APPARATUS AND METHOD FOR
ASSESSING MARKET CONDITIONS
Art Unit : 3691
Examiner : Daniel Kesack

New York, New York 10036
July 2, 2007

Mail Stop AMENDMENT
Hon. Commissioner for Patents
P.O. Box 1450
Alexandria, Virginia 22313-1450

SECOND SUPPLEMENTAL
INFORMATION DISCLOSURE STATEMENT

Sir:

Pursuant to 37 C.F.R. §§ 1.56 and 1.97, applicant hereby makes the following publications of record in the above-identified patent application:

Bacon, C., Practical portfolio performance measurement and attribution, p. 80 (2004)

Bass, T., The Predictors: How a Band of Maverick Physicists Used Chaos Theory to Trade Their Way to a Fortune on Wall Street, pp. 205-08 (1999)

Bauer, R.J., Jr., Genetic Algorithms and Investment Strategies, pp. 42-45 (1994)

Casti, J.L., COMPLEXification: Explaining a Paradoxical World Through the Science of Surprise, pp. 252-59 (1995)

Chorafas, D.N., Managing Derivatives Risk: Establishing Internal Systems and Controls, pp. 341-44 (1995)

Cunningham, L.A., How to Think Like Benjamin Graham and Invest Like Warren Buffett, pp. 33-49 (2001)

Deboeck, G.J., ed., Trading on the Edge: Neural, Genetic and Fuzzy Systems for Chaotic Financial Markets, pp. 274-79, 353-61 (1994)

Eglash, R., African Fractals: Modern Computing and Indigenous Design, pp. 12-13, 208-09 (1999)

Gale Reference Team, "Biography - Mandelbrot, Benoit B. (1924-)," Contemporary Authors (Thomson Gale, 2004)

Gleick, J., CHAOS: Making a New Science, pp. 308-09 (1987)

Hurst, H.E., The Nile: a general account of the river and the utilization of its waters, pp. 281-300, (1952; revised ed. 1957)

Lavinio, S., The Hedge Fund Handbook: A Definitive Guide for Analyzing and Evaluating Alternative Investments, pp. 179-81 (2000)

Mandelbrot, B., "Do you See Pattern Here?," Wired, pp. 89-90 (August 2004)

Mandelbrot, B.B., "A Multifractal Walk Down Wall Street," Scientific American, vol. 280, no. 2, pp. 70-73 (February 1999)

Mandelbrot, B.B., et al., The (Mis) Behavior of Markets: A Fractal View of Risk, Ruin And Reward, pp. 173-95 (2004)

May, C.T., Nonlinear Pricing: Theory & Applications, pp. 119-21, 149-72 (1999)

Murphy, J.E., Jr., Stock Market Probability, pp. 105-09 (1994)

Nelson, Edward, Dynamical Theories of Brownian Motion (Princeton University Press, 1967, second edition, August 2001, Posted on the World Wide Web at <http://www.math.princeton.edu/~nelson/books.html>)

Panini, R., "From Nile to NYSE," Technical Analysis of Stocks and Commodities, vol. 25, no. 2, pp. 44-48 (February 2007)

Panini, R., "Trading Systems and Fractals," Technical Analysis of Stocks and Commodities, vol. 25, no. 3, pp. 36-38, 40, 42 (March 2007)

Peitgen, H.-O., "The Causality Principle, Deterministic Laws and Chaos," in Holte, J., ed., CHAOS: The New Science, pp. 35-43 (1993)

Peters, E.E., Chaos and Order in the Capital Markets: A New View of Cycles, Prices and Market Volatility, pp. v, 27-38, 107-21 (1999)

Tvede, L., Business Cycles: From John Law to the Internet Crash, pp. 179-203 (2001)

Tvede, L., The Psychology of Finance, pp. 254-55 (1999)

Ward, L.M., Dynamical Cognitive Science, pp. 130-31 (2002)

Williams, L.V., ed., Information Efficiency in Financial and Betting Markets, pp. 18-21 (2005)

Copies of the aforementioned publications, which are listed on the accompanying Form PTO/SB/08, are enclosed.

It is respectfully requested that these publications be (1) fully considered by the Patent and Trademark Office during examination of this application; and (2) printed on any patent which may issue on this application. Applicant requests that a copy of Form PTO/SB/08, as considered and initialled by the Examiner, be returned with the next communication.

The Director is hereby authorized to charge \$180.00, in payment of the fee set forth in 37 C.F.R. § 1.17(p), to Deposit Account No. 06-1075.

An early and favorable action is respectfully requested.

Respectfully submitted,

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